



FORM SE FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

ABN AMRO MORTGAGE CORPORATION

Exact name of Registrant as Specified in Charter

Form 8-K, February 26, 2002 Series 2002-2

Electronic Report, Schedule of Registration Statement of Which the Documents Are a Part (give period of report)

Registrant CIK Number

SEC File Number, if available

Name of Person Filing the Document (If Other than the Registrant)

> PROCESSED MAR 0 5 2002 THOMSUN **FINANCIAL**

IN ACCORDANCE WITH RULE 311 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED IN PAPER PURSUANT TO AN AUTOMATIC SEC EXEMPTION

EXHIBIT INDEX

| Exhibit No. | Description | Format | | |
|-------------|-------------------------|--------|--|--|
| 99.1 | Computational Materials | P* | | |

* The Computational Materials have been filed on paper pursuant to Rule 311(i) of Regulation S-T.

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on behalf of the Registrant by the undersigned thereunto duly authorized.

ABN AMRO MORTGAGE CORPORATION (Registrant)

Name: Maria Fregosi

Title: Vice President

Dated: February ___, 2002

CMO AMAC0202MID A2 Scenario Report (GS)

Goldman Sachs

5.2 yr

Generated: 02/26/2002 12:14:48

Page 1 of 1

CUSIP Monthly As Of 2/02 2/20/02 90,559,001.00 Pricing Original Description: Balance 90,559,001.00 Settle 2/26/02 6.000% Coupon: Next Proi 3/25/02 1.00000000 Factor Collateral: Cpn 6.00 WAC 6.32 WAM 179 WALA 1 Stated Final 0/0/00 Delay 24 0/00= 0/00= 0/00= 3mo= Historical PSA's: 6mo= 12mo= SI=

Curve: 3m=1.757 6m=1.873 1yr=2.240 2yr=2.966 3yr=3.429 4yr=3.868 5yr=4.192 7yr=4.490 10yr=4.883 30yr=5.394

| Input | Output | PSA | CPR | CPR | CPR | CPR | CPR | CPR |
|--------|---------|-----------|-------------|-----------|-----------|-----------|------------|-------------|
| PREPAY | | 275 | | 20 | 30 | 40 | 50 | |
| | Av Life | 4.703 | 5.233 | 3.410 | 2.365 | 1.717 | 1.293 | 1.001 |
| Price | Window | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-12/07 | 3/02-5/06 |
| 99-20 | Yield | 6.069 | 6.069 | 6.067 | 6.063 | 6.059 | 6.054 | 6.048 |
| 99-21 | Yield | 6.061 | 6.062 | 6.055 | 6.048 | 6.039 | 6.028 | 6.015 |
| 99-22 | Yield | 6.052 | 6.054 | 6.044 | 6.032 | 6.018 | 6.001 | 5.981 |
| 99-23 | Yield | 6.044 | 6.046 | 6.033 | 6.017 | 5.998 | 5.975 | 5.947 |
| 99-24 | Yield | 6.036 | 6.039 | 6.022 | 6.002 | 5.977 | 5.948 | 5.914 |
| 99-25 | Yield | 6.027 | 6.031 | 6.011 | 5.987 | 5.957 | 5.922 | 5.880 |
| 99-26 | Yield | 6.019 | 6.023 | 6.000 | 5.971 | 5.937 | 5.895 | 5.846 |
| 99-27 | Yield | 6.011 | 6.016 | 5.989 | 5.956 | 5.916 | 5.869 | 5.813 |
| 99-28 | Yield | 6.003 | 6.008 | 5.978 | 5.941 | 5.896 | 5.843 | 5.779 |
| 99-29 | Yield | 5.994 | 6.000 | 5.967 | 5.925 | 5.876 | 5.816 | 5.746 |
| 99-30 | Yield | 5.986 | 5.993 | 5.955 | 5.910 | 5.855 | 5.790 | 5.712 |
| 99-31 | Yield | 5.978 | 5.985 | 5.944 | 5.895 | 5.835 | 5.764 | 5.678 |
| 100-00 | Yield | 5.970 | 5.977 | 5.933 | 5.880 | 5.815 | 5.737 | 5.645 |
| 100-01 | Yield | 5.961 | 5.970 | 5.922 | 5.864 | 5.794 | 5.711 | 5.612 |
| 100-02 | Yield | 5.953 | 5.962 | 5.911 | 5.849 | 5.774 | 5.685 | 5.578 |
| 100-03 | Yield | 5.945 | 5.954 | 5.900 | 5.834 | 5.754 | 5.658 | 5.545 |
| 100-04 | Yield | 5.937 | 5.947 | 5.889 | 5.819 | 5.734 | 5.632 | 5.511 |
| 100-05 | Yield | 5.929 | 5.939 | 5.878 | 5.804 | 5.713 | 5.606 | 5.478 |
| 100-06 | Yield | 5.920 | 5.931 | 5.867 | 5.788 | 5.693 | 5.580 | 5.445 |
| 100-07 | Yield | 5.912 | 5.924 | 5.856 | 5.773 | 5.673 | 5.553 | 5.411 |
| 100-08 | Yield | 5.904 | 5.916 | 5.845 | 5.758 | 5.653 | 5.527 | 5.378 |
| 100-09 | Yield | 5.896 | 5.909 | 5.834 | 5.743 | 5.633 | 5.501 | 5.345 |
| 100-10 | Yield | 5.887 | 5.901 | 5.823 | 5.728 | 5.612 | 5.475 | 5.311 |
| 100-11 | Yield | 5.879 | 5.893 | 5.812 | 5.713 | 5.592 | 5.449 | 5.278 |
| 100-12 | Yield | 5.871 | 5.886 | 5.801 | 5.697 | 5.572 | 5.423 | 5.245 |
| 100-13 | Yield | 5.863 | 5.878 | 5.790 | 5.682 | 5.552 | 5.397 | 5.212 |
| 100-14 | Yield | 5.855 | 5.871 | 5.779 | 5.667 | 5.532 | 5.371 | 5.179 |
| 100-15 | Yield | 5.847 | 5.863 | 5.768 | 5.652 | 5.512 | 5.345 | 5.146 |
| 100-16 | Yield | 5.838 | 5.855 | 5.757 | 5.637 | 5.492 | 5.319 | 5.112 |

All information contained herein, whether regarding assets backing any sec urities discussed herein or otherwise, is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission ("SEC"). This material is for your private information, and we are not soliciting any action based upon it. Certain transactions give rise to substantial risk and are not suitable for all investors. We, or perso ns involved in the preparation or issuance of this material, may from time to time, ha ve long or short positions in, and buy or sell, securities, futures or options iden tical with or related to those mentioned herein. We make no representation that any transaction can or could be effected at the indicated prices. This material must be filed with the SEC and incorporated by reference into an effective registration statement previously filed with the SEC. Information contained in this material is current as of the date appearing on this material only. The information herein has been pro vided solely by Goldman, Sachs & Co., acting as underwriter and not as agent of the issuer or any of the issuer's affiliates, in reliance on information regarding the collateral furnished by the issuer. Neither the issuer of the certificates nor Gold man, Sachs & Co. nor any of their affiliates makes any representation as to the accur acy or completeness of the information herein. The information contained in this material may be based on assumptions regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual m arket conditions or events, and this material should not be relied upon for such purposes. In addition, we mutually agree that, subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that are necessary to support a

CMO HYPO650 DEAL

Scenario Report (GS)

Goldman Sachs

5.0 yr

Generated: 02/11/2002 13:46:47

Page 1 of 1

CUSIP Monthly Original 44,000,000.00 As Of 2/02 Pricing 2/8/02 Description: Settle 2/28/02 Balance 44,000,000.00 6.500% 1.0000000 Coupon: Next Proj 3/25/02 Factor Collateral: Cpn 6.50 WAC 6.63 WAM 179 WALA 1 Stated Final 0/0/00 Delay 24 Historical PSA's: 0/00 = 0/00 = 0/00 = 3mo= 6mo= 12mo=

Curve: 3m = 6m = 1yr = 2yr = 3yr = 4yr = 5yr = 7yr = 10yr = 30yr = 30y

| Input | Output | PSA | CPR | CPR | CPR | CPR | CPR | CPR |
|--------|---------|-----------|-----------|---------------|-----------|-----------|-----------|-----------|
| PREPAY | | 250 | 10 | 20 | 30 | 40 | 50 | 60 |
| | Av Life | 4.994 | 5.304 | 3.495 | 2.457 | 1.813 | 1.380 | 1.069 |
| Price | Window | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 |
| 101-24 | Yield | 6.046 | 6.065 | 5.842 | 5.576 | 5.262 | 4.890 | 4.437 |
| 101-25 | Yield | 6.039 | 6.058 | 5.832 | 5.562 | 5.243 | 4.866 | 4.407 |
| 101-26 | Yield | 6.031 | 6.050 | 5.821 | 5.547 | 5.224 | 4.841 | 4.376 |
| 101-27 | Yield | 6.023 | 6.043 | 5.811 | 5.533 | 5.205 | 4.817 | 4.346 |
| 101-28 | Yield | 6.015 | 6.035 | 5.800 | 5.518 | 5.187 | 4.793 | 4.315 |
| 101-29 | Yield | 6.008 | 6.028 | 5.789 | 5.504 | 5.168 | 4.769 | 4.285 |
| 101-30 | Yield | 6.000 | 6.020 | 5.779 | 5.490 | 5.149 | 4.745 | 4.254 |
| 101-31 | Yield | 5.992 | 6.013 | 5.768 | 5.475 | 5.130 | 4.721 | 4.224 |
| 102-00 | Yield | 5.984 | 6.006 | 5.758 | 5.461 | 5.112 | 4.697 | 4.194 |
| 102-01 | Yield | 5.977 | 5.998 | 5.747 | 5.447 | 5.093 | 4.673 | 4.163 |
| 102-02 | Yield | 5.969 | 5.991 | 5.736 | 5.432 | 5.074 | 4.649 | 4.133 |
| 102-03 | Yield | 5.961 | 5.983 | 5.726 | 5.418 | 5.055 | 4.625 | 4.103 |
| 102-04 | Yield | 5.954 | 5.976 | 5.715 | 5.404 | 5.037 | 4.601 | 4.072 |
| 102-05 | Yield | 5.946 | 5.968 | 5.705 | 5.389 | 5.018 | 4.577 | 4.042 |
| 102-06 | Yield | 5.938 | 5.961 | 5.694 | 5.375 | 4.999 | 4.554 | 4.012 |
| 102-07 | Yield | 5.930 | 5.954 | 5.684 | 5.361 | 4.981 | 4.530 | 3.982 |
| 102-08 | Yield | 5.923 | 5.946 | 5.673 | 5.347 | 4.962 | 4.506 | 3.952 |
| 102-09 | Yield | 5.915 | 5.939 | 5.663 | 5.332 | 4.943 | 4.482 | 3.922 |
| 102-10 | Yield | 5.907 | 5.931 | 5.652 | 5.318 | 4.925 | 4.458 | 3.891 |
| 102-11 | Yield | 5.900 | 5.924 | 5.642 | 5.304 | 4.906 | 4.434 | 3.861 |
| 102-12 | Yield | 5.892 | 5.917 | 5.631 | 5.290 | 4.887 | 4.411 | 3.831 |
| 102-13 | Yield | 5.884 | 5.909 | 5.621 | 5.275 | 4.869 | 4.387 | 3.801 |
| 102-14 | Yield | 5.877 | 5.902 | 5.610 | 5.261 | 4.850 | 4.363 | 3.771 |
| 102-15 | Yield | 5.869 | 5.894 | 5.600 | 5.247 | 4.832 | 4.339 | 3.741 |
| 102-16 | Yield | 5.861 | 5.887 | 5.589 | 5.233 | 4.813 | 4.316 | 3.711 |

All information contained herein, whether regarding assets backing any sec urities discussed herein or otherwise, is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission ("SEC"). This material is for your private information, and we are not soliciting any action based upon it. Certain transactions give rise to substantial risk and are not suitable for all investors. We, or perso ns involved in the preparation or issuance of this material, may from time to time, ha ve long or short positions in, and buy or sell, securities, futures or options iden tical with or related to those mentioned herein. We make no representation that any transaction can or could be effected at the indicated prices. This material may be filed with the SEC and incorporated by reference into an effective registration statement previously filed with the SEC. Information contained in this material is current as of the date appearing on this material only. The information regarding the c ollateral furnished by the issuer. Saffiliates, in reliance on information regarding the c ollateral furnished by the issuer. Neither the issuer of the certificates nor Gold man, Sachs & Co. nor any of their affiliates makes any representation as to the accur acy or completeness of the information herein. The information contained in this material may be based on assumptions regarding market conditions and other matters as r eflected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual m arket conditions or events, and this material should not be relied upon for such pu rposes. In addition, we mutually agree that, subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that are necessary to support any U.S. federal income tax benefits, without Goldman Sachs imposing any limitati be obtained upon request.

CMO HYPO FEB15 SEN

Scenario Report (GS)

Goldman Sachs

4.7 yr

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Page 1 of 1

CUSIP Description: Monthly

As Of

2/02 Pricing Settle

1/23/02 2/28/02

Original Balance

92,530,000.00 92,530,000.00

Coupon:

6.000%

Cpn 6.00 WAC 6.28 WAM 179 WALA 1

3/25/02 Stated Final 0/0/00

Factor 1.00000000

Historical PSA's: 0/00= 0/00= 0/00= 3mo= 6mo= 12mo=

Next Proj

Delay

Collateral:

24

Curve: 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr=

| Input | Output | PSA | CPR | CPR | CPR | CPR | CPR |
|--------|---------|-----------|-----------|-----------|-----------|-----------|-----------|
| PREPAY | | 275 | 10 | 20 | 30 | 40 | 50 |
| | Av Life | 4.676 | 5.206 | 3.379 | 2.332 | 1.683 | 1.265 |
| Price | Window | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-7/07 |
| 99-20 | Yield | 6.078 | 6.078 | 6.078 | 6.080 | 6.081 | 6.083 |
| 99-21 | Yield | 6.069 | 6.070 | 6.067 | 6.064 | 6.060 | 6.055 |
| 99-22 | Yield | 6.061 | 6.062 | 6.056 | 6.048 | 6.039 | 6.028 |
| 99-23 | Yield | 6.053 | 6.054 | 6.045 | 6.033 | 6.019 | 6.001 |
| 99-24 | Yield | 6.044 | 6.047 | 6.034 | 6.017 | 5.998 | 5.974 |
| 99-25 | Yield | 6.036 | 6.039 | 6.022 | 6.002 | 5.977 | 5.947 |
| 99-26 | Yield | 6.028 | 6.031 | 6.011 | 5.986 | 5.956 | 5.920 |
| 99-27 | Yield | 6.019 | 6.023 | 6.000 | 5.971 | 5.935 | 5.893 |
| 99-28 | Yield | 6.011 | 6.016 | 5.989 | 5.955 | 5.915 | 5.866 |
| 99-29 | Yield | 6.003 | 6.008 | 5.978 | 5.940 | 5.894 | 5.839 |
| 99-30 | Yield | 5.995 | 6.000 | 5.966 | 5.924 | 5.873 | 5.813 |
| 99-31 | Yield | 5.986 | 5.993 | 5.955 | 5.909 | 5.853 | 5.786 |
| | | | | | | | |
| 100-00 | Yield | 5.978 | 5.985 | 5.944 | 5.894 | 5.832 | 5.759 |
| 100-01 | Yield | 5.970 | 5.977 | 5.933 | 5.878 | 5.811 | 5.732 |
| 100-02 | Yield | 5.961 | 5.970 | 5.922 | 5.863 | 5.791 | 5.705 |
| 100-03 | Yield | 5.953 | 5.962 | 5.911 | 5.847 | 5.770 | 5.678 |
| 100-04 | Yield | 5.945 | 5.954 | 5.899 | 5.832 | 5.749 | 5.651 |
| 100-05 | Yield | 5.937 | 5.947 | 5.888 | 5.816 | 5.729 | 5.625 |
| 100-06 | Yield | 5.928 | 5.939 | 5.877 | 5.801 | 5.708 | 5.598 |
| 100-07 | Yield | 5.920 | 5.931 | 5.866 | 5.786 | 5.688 | 5.571 |
| 100-08 | Yield | 5.912 | 5.924 | 5.855 | 5.770 | 5.667 | 5.544 |
| 100-09 | Yield | 5.904 | 5.916 | 5.844 | 5.755 | 5.646 | 5.518 |
| 100-10 | Yield | 5.895 | 5.908 | 5.833 | 5.740 | 5.626 | 5.491 |
| 100-11 | Yield | 5.887 | 5.901 | 5.822 | 5.724 | 5.605 | 5.464 |
| 100-12 | Yield | 5.879 | 5.893 | 5.811 | 5.709 | 5.585 | 5.438 |
| 100-13 | Yield | 5.871 | 5.885 | 5.800 | 5.694 | 5.564 | 5.411 |
| 100-14 | Yield | 5.862 | 5.878 | 5.788 | 5.678 | 5.544 | 5.384 |
| 100-15 | Yield | 5.854 | 5.870 | 5.777 | 5.663 | 5.523 | 5.358 |
| 100-15 | Yield | 5.846 | 5.863 | 5.766 | 5.648 | 5.503 | 5.331 |

All information contained herein, whether regarding assets backing any sec urities discussed herein or otherwise, is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission ("SEC"). This material is for your private information, and we are not soliciting any action based upon it. Certain transactions give rise to substantial risk and are not suitable for all investors. We, or perso ns involved in the preparation or issuance of this material, may from time to time, ha ve long or short positions in, and buy or sell, securities, futures or options iden tical with or related to those mentioned herein. We make no representation that any transaction can or could be effected at the indicated prices. This material may be fit led with the SEC and incorporated by reference into an effective registration statement previously filed with the SEC. Information contained in this material is current as of the date appearing on this material only. The information herein has been pro vided solely by Goldman, Sachs & Co., acting as underwriter and not as agent of the issuer or any of the issuer's affiliates, in reliance on information regarding the collateral furnished by the issuer. Neither the issuer of the certificates nor Gold man, Sachs & Co. nor any of their affiliates makes any representation as to the accur acy or completeness of the information herein. The information contained in this material may be based on assumptions regarding market conditions and other matters as r effected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions on events, and this material should not be relied upon for such pur poses. In addition, we mutually agree that, subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein. addition, we mutually agree that, subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that are necessary to support any U.S. federal income tax benefits, without Goldman Sachs imposing any limitation of any kind. Further information regarding this mate rial may be obtained upon request.

CMO AMAC0202HIGH PT Scenario Report (GS)

Goldman Sachs

6.8 yr

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Page 1 of 1

| CUSIP | Monthly | As C | f 2/0 | 2 Pricing | 2/20/02 | Original | 42,192,890.74 |
|--------------|----------------------------------|--------------|-------|-------------|----------|----------|---------------|
| Description: | • | | | Settle | 2/26/02 | Balance | 42,192,890.74 |
| Coupon: | 6.500% | | | Next Proj | 3/25/02 | Factor | 1.00000000 |
| Collateral: | Cpn 6.53 WAC 6. | 50 WAM 178 W | ALA 1 | Stated Fina | 1 0/0/00 | Delay | 24 |
| | $A^{\circ}s \cdot 0/00 = 0/00 =$ | | | =12 =00 | | • | |

Curve: 3m=1.757 6m=1.873 1yr=2.240 2yr=2.966 3yr=3.429 4yr=3.868 5yr=4.192 7yr=4.490 10yr=4.883 30yr=5.394

| Input | Output | PSA | CPR | CPR | CPR | CPR | CPR | CPR |
|--------|---------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| PREPAY | | 250 | 10 | | 30 | 40 | 50 | 60 |
| | Av Life | 4.985 | 5.301 | 3.499 | 2.465 | 1.822 | 1.391 | 1.080 |
| Price | Window | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 |
| 101-24 | Yield | 6.037 | 6.056 | 5.831 | 5.563 | 5.247 | 4.874 | 4.423 |
| 101-25 | Yield | 6.029 | 6.049 | 5.821 | 5.548 | 5.228 | 4.850 | 4.393 |
| 101-26 | Yield | 6.021 | 6.042 | 5.810 | 5.534 | 5.210 | 4.826 | 4.362 |
| 101-27 | Yield | 6.013 | 6.034 | 5.800 | 5.520 | 5.191 | 4.802 | 4.332 |
| 101-28 | Yield | 6.006 | 6.027 | 5.789 | 5.505 | 5.172 | 4.779 | 4.302 |
| 101-29 | Yield | 5.998 | 6.019 | 5.778 | 5.491 | 5.154 | 4.755 | 4.272 |
| 101-30 | Yield | 5.990 | 6.012 | 5.768 | 5.477 | 5.135 | 4.731 | 4.242 |
| 101-31 | Yield | 5.982 | 6.004 | 5.757 | 5.462 | 5.116 | 4.707 | 4.212 |
| 102-00 | Yield | 5.975 | 5.997 | 5.747 | 5.448 | 5.098 | 4.683 | 4.182 |
| 102-01 | Yield | 5.967 | 5.989 | 5.736 | 5.434 | 5.079 | 4.659 | 4.152 |
| 102-02 | Yield | 5.959 | 5.982 | 5.726 | 5.420 | 5.060 | 4.636 | 4.122 |
| 102-03 | Yield | 5.952 | 5.975 | 5.715 | 5.405 | 5.042 | 4.612 | 4.092 |
| 102-04 | Yield | 5.944 | 5.967 | 5.705 | 5.391 | 5.023 | 4.588 | 4.062 |
| 102-05 | Yield | 5.936 | 5.960 | 5.694 | 5.377 | 5.004 | 4.564 | 4.032 |
| 102-06 | Yield | 5.928 | 5.952 | 5.683 | 5.363 | 4.986 | 4.541 | 4.002 |
| 102-07 | Yield | 5.921 | 5.945 | 5.673 | 5.348 | 4.967 | 4.517 | 3.972 |
| 102-08 | Yield | 5.913 | 5.937 | 5.662 | 5.334 | 4.949 | 4.493 | 3.942 |
| 102-09 | Yield | 5.905 | 5.930 | 5.652 | 5.320 | 4.930 | 4.470 | 3.912 |
| 102-10 | Yield | 5.898 | 5.923 | 5.641 | 5.306 | 4.912 | 4.446 | 3.883 |
| 102-11 | Yield | 5.890 | 5.915 | 5.631 | 5.292 | 4.893 | 4.422 | 3.853 |
| 102-12 | Yield | 5.882 | 5.908 | 5.620 | 5.277 | 4.875 | 4.399 | 3.823 |
| 102-13 | Yield | 5.875 | 5.901 | 5.610 | 5.263 | 4.856 | 4.375 | 3.793 |
| 102-14 | Yield | 5.867 | 5.893 | 5.600 | 5.249 | 4.838 | 4.352 | 3.763 |
| 102-15 | Yield | 5.859 | 5.886 | 5.589 | 5.235 | 4.819 | 4.328 | 3.734 |
| 102-16 | Yield | 5.852 | 5.878 | 5.579 | 5.221 | 4.801 | 4.305 | 3.704 |

All information contained herein, whether regarding assets backing any sec urities discussed herein or otherwise, is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission ("SEC"). This material is for your private information, and we are not soliciting any action based upon it. Certain transactions give rise to substantial risk and are not suitable for all investors. We, or perso ns involved in the preparation or issuance of this material, may from time to time, ha ve long or short positions in, and buy or sell, securities, futures or options iden tical with or related to those mentioned herein. We make no representation that any transaction can or could be effected at the indicated prices. This material may be filed with the SEC and incorporated by reference into an effective registration statement previously filed with the SEC. Information contained in this material is current as of the date appearing on this material only. The information herein has been pro vided solely by Goldman, Sachs & Co., acting as underwriter and not as agent of the issuer or any of the issuer's affiliates, in reliance on information regarding the c ollateral furnished by the issuer. Neither the issuer of the certificates nor Gold man, Sachs & Co. nor any of their affiliates makes any representation as to the accur acy or completeness of the information herein. The information contained in this material may be based on assumptions regarding market conditions and other matters as r eflected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual m arket conditions or events, and this material should not be relied upon for such purposes. In addition, we mutually agree that, subject to applicable law, you may discl ose any and all aspects of any potential transaction or structure described herein that are necessary to support

CMO AMAC0202MID A2

Scenario Report (GS)

Goldman Sachs

5.2 yr

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Page 1 of 1

| CUSIP | 1 | Monthly | | As Of | 2/02 | Pricing | 2/20/02 | Original | 90,559,001.00 |
|----------------|--------|----------|-------|---------|------|--------------|---------|----------|---------------|
| Description: | | | | | | Settle | 2/26/02 | Balance | 90,559,001.00 |
| Coupon: 6.0 | 000% | | | | | Next Proj | 3/25/02 | Factor | 1,00000000 |
| Collateral: Cp | n 6.00 | WAC 6.32 | WAM 1 | 79 WALA | 1 | Stated Final | 0/0/00 | Delay | 24 |

Curve: 3m=1.757 6m=1.873 lyr=2.240 2yr=2.966 3yr=3.429 4yr=3.868 5yr=4.192 7yr=4.490 10yr=4.883 30yr=5.394

| Input | Output | PSA | CPR | CPR | CPR | CPR | CPR | CPR |
|--------|---------|-----------|-----------|-----------|-----------|-----------|------------|-----------|
| PREPAY | | 275 | 10 | | 30 | 40 | 50 | 60 |
| | Av Life | 4.703 | 5.233 | 3.410 | 2.365 | 1.717 | 1.293 | 1.001 |
| Price | Window | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-1/17 | 3/02-12/07 | 3/02-5/06 |
| 99-20 | Yield | 6.069 | 6.069 | 6.067 | 6.063 | 6.059 | 6.054 | 6.048 |
| 99-21 | Yield | 6.061 | 6.062 | 6.055 | 6.048 | 6.039 | 6.028 | 6.015 |
| 99-22 | Yield | 6.052 | 6.054 | 6.044 | 6.032 | 6.018 | 6.001 | 5.981 |
| 99-23 | Yield | 6.044 | 6.046 | 6.033 | 6.017 | 5.998 | 5.975 | 5.947 |
| 99-24 | Yield | 6.036 | 6.039 | 6.022 | 6.002 | 5.977 | 5.948 | 5.914 |
| 99-25 | Yield | 6.027 | 6.031 | 6.011 | 5.987 | 5.957 | 5.922 | 5.880 |
| 99-26 | Yield | 6.019 | 6.023 | 6.000 | 5.971 | 5.937 | 5.895 | 5.846 |
| 99-27 | Yield | 6.011 | 6.016 | 5.989 | 5.956 | 5.916 | 5.869 | 5.813 |
| 99-28 | Yield | 6.003 | 6.008 | 5.978 | 5.941 | 5.896 | 5.843 | 5.779 |
| 99-29 | Yield | 5.994 | 6.000 | 5.967 | 5.925 | 5.876 | 5.816 | 5.746 |
| 99-30 | Yield | 5.986 | 5,993 | 5.955 | 5.910 | 5.855 | 5.790 | 5.712 |
| 99-31 | Yield | 5.978 | 5.985 | 5.944 | 5.895 | 5.835 | 5.764 | 5.678 |
| 100-00 | Yield | 5,970 | 5.977 | 5.933 | 5.880 | 5.815 | 5.737 | 5.645 |
| 100-01 | Yield | 5.961 | 5.970 | 5.922 | 5.864 | 5.794 | 5.711 | 5.612 |
| 100-02 | Yield | 5.953 | 5.962 | 5.911 | 5.849 | 5.774 | 5.685 | 5.578 |
| 100-03 | Yield | 5.945 | 5.954 | 5.900 | 5.834 | 5.754 | 5.658 | 5.545 |
| 100-04 | Yield | 5.937 | 5.947 | 5.889 | 5.819 | 5.734 | 5.632 | 5.511 |
| 100-05 | Yield | 5.929 | 5.939 | 5.878 | 5.804 | 5.713 | 5.606 | 5.478 |
| 100-06 | Yield | 5.920 | 5.931 | 5.867 | 5.788 | 5.693 | 5.580 | 5.445 |
| 100-07 | Yield | 5,912 | 5.924 | 5.856 | 5.773 | 5.673 | 5,553 | 5.411 |
| 100-08 | Yield | 5.904 | 5.916 | 5.845 | 5.758 | 5.653 | 5.527 | 5.378 |
| 100-09 | Yield | 5.896 | 5.909 | 5.834 | 5.743 | 5.633 | 5.501 | 5.345 |
| 100-10 | Yield | 5.887 | 5.901 | 5.823 | 5.728 | 5.612 | 5.475 | 5.311 |
| 100-11 | Yield | 5.879 | 5.893 | 5.812 | 5.713 | 5.592 | 5.449 | 5.278 |
| 100-12 | Yield | 5.871 | 5.886 | 5.801 | 5.697 | 5.572 | 5.423 | 5.245 |
| 100-13 | Yield | 5.863 | 5.878 | 5.790 | 5.682 | 5.552 | 5.397 | 5.212 |
| 100-14 | Yield | 5.855 | 5.871 | 5.779 | 5.667 | 5.532 | 5.371 | 5.179 |
| 100-15 | Yield | 5.847 | 5.863 | 5.768 | 5.652 | 5.512 | 5.345 | 5.146 |
| 100-16 | Yield | 5.838 | 5.855 | 5.757 | 5.637 | 5.492 | 5.319 | 5.112 |

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